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♥ Book Title : Stochastic Methods in Asset Pricing ♣ Name Author : Andrew Lyasoff ∞ Launching : 2017-08-25 Info ISBN Link : 9780262036559 ⊗ Detail ISBN code : 026203655X ⊕ Number Pages : Total 632 sheet † News id : uiozDwAAQBAJ ☹ Full Synopsis : "Preface — Notation — Preliminaries — Probability spaces and related structures — Integration — Absolute continuity ...

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will be assessed using the methods explained in the "Assessment" section in this Outline. Subject-specific knowledge and skills . On completing this class the student will have the ability to: A.1 Explain the stochastic discount factor approach to asset pricing and the link with the consumption CAPM.

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